

August 1, 2016

**VIA ECF**

Honorable Sarah Netburn  
Thurgood Marshall U.S. Courthouse  
40 Foley Square, Room 430  
New York, New York 10007

Re: *Coordinated RMBS Trustee Actions Against HSBC Bank USA, Nat'l Ass'n*,  
Nos. 14-cv-08175-LGS-SN; 14-cv-09366-LGS-SN; 14-cv-10101-LGS-SN; 15-  
cv-02144-LGS-SN; 15-cv-10032-LGS-SN; and 15-cv-10096-LGS-SN

Dear Judge Netburn,

On behalf of the parties in the above-referenced actions, we write jointly to: (i) provide an update on the status of the BlackRock Plaintiffs' counterparty and prior holder discovery pursuant to the June 2, 2016 Order; (ii) apprise the Court of the status of the parties' discussions concerning an agreed-upon loan file re-underwriting protocol in accordance with the Court's direction at the June 29, 2016 hearing; and (iii) address the Court's July 28, 2016 Order scheduling a status conference for Thursday, August 11, 2016, at 2:30 p.m. to discuss outstanding disputes regarding the parties' document productions.

**I. Update Regarding the Parties' Discussions  
Concerning a Proposed Protocol for Loan File Re-Underwriting**

Consistent with the Court's instructions at the June 29, 2016 hearing, Plaintiffs circulated a draft proposed Loan File Re-Underwriting Protocol ("LFRUP") for HSBC's consideration.<sup>1</sup> The parties have since met and conferred, including by correspondence and telephone, regarding various questions and issues related to the LFRUP.

HSBC is in the process of reviewing and analyzing the LFRUP. HSBC has requested some additional information concerning Plaintiffs' proposed LFRUP, and Plaintiffs have agreed to provide this. The parties intend to continue their discussions and anticipate providing the Court with a further status update regarding the LFRUP at the next status conference.

**II. The BlackRock Plaintiffs' Counterparty and Prior Holder Discovery**

In accordance with the Court's June 2, 2016 Order, the BlackRock Plaintiffs have issued business records subpoenas to the counter-parties for Plaintiffs' transactions in the securities at

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<sup>1</sup> The *Triaxx* Plaintiffs are not planning to sample.

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issue in the BlackRock action. The BlackRock Plaintiffs have received responses thus far from twenty-two of these counter-parties. The BlackRock Plaintiffs are following up with the remaining counter-parties from whom they have not yet received a response.

As reflected by the BlackRock Plaintiffs' chart attached as Exhibit 1, and the objections and responses received thus far of the counter-parties who have responded (copies of which have been provided to HSBC), two of the counter-parties have indicated that they are unable to produce documents sufficient to establish the identities of the prior holders of certain securities currently held by the BlackRock Plaintiffs in their action, and one has indicated that it may refuse to produce documents based on its objections to the subpoena, but has indicated it is willing to meet and confer about the subpoena. Three have indicated their willingness to search for and produce responsive documents. Sixteen responding counter-parties have produced documents sufficient to establish the identities of the prior holders of certain of the securities held by the BlackRock Plaintiffs in their action.

Pursuant to the June 2, 2016 Order, the BlackRock Plaintiffs are in the process of issuing subpoenas to the newly-identified prior owners, seeking to obtain transaction-level documents showing the dates, purchase price, and counter-parties for the prior purchase of each certificate. These subpoenas have return dates prior to the end of August 2016, at which time the BlackRock Plaintiffs will provide a further status update on this matter.

### **III. The Parties' Outstanding Discovery Disputes and August 11, 2016 Status Conference**

In response to the parties' correspondence dated July 15 and July 20, 2016, the Court issued an Order on July 28, 2016 (i) instructing the parties to meet and confer to resolve any remaining discovery disputes, (ii) provide a written status update on their disputes no later than August 9, 2016, and (iii) appear for a status conference on August 11, 2016.

The parties continue to meet and confer as directed by the Court, and will present any remaining disputes to the Court promptly. However, the parties note that the party document productions are to be substantially completed by August 11, the same date as currently set for the next status conference with the Court. In light of this, the parties submit that a status update and conference to address any remaining disputes would be more productive after completion of the ongoing meet and confer discussions and expiration of the August 11 party document production deadline. Accordingly, the parties respectfully request a continuance of the August 11 conference to the week of August 15, or the Court's next earliest convenience. The parties shall provide a joint report of any remaining discovery disputes two days in advance of that conference.

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Respectfully submitted,

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al.*

	Plaintiff Fund	Trust	Tranche	CUSIP	Trust Name	Trustee	Location	Subpoena Response	Prior Holder(s) Identified By Purchase Counterparty
1	PIMCO Dynamic Income Fund	DBALT 2006-AR5	DBALT 2006-AR5 21A	25150NAT1	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2006-AR5	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
2	PIMCO Funds: PIMCO Total Return Fund	DBALT 2007-OA1	DBALT 2007-OA1 A1	25151VAA3	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Prior holder(s) partially identified	Miller, Anderson & Sherrerd
3	PIMCO Funds: PIMCO Total Return Fund	DBALT 2007-OA1	DBALT 2007-OA1 A1	25151VAA3	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
4	PIMCO Absolute Return Strategy IV Master Fund LDC	DBALT 2007-OA1	DBALT 2007-OA1 A1	25151VAA3	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Prior holder(s) partially identified	Morgan Stanley
5	PIMCO Funds: PIMCO Income Fund	DBALT 2007-OA1	DBALT 2007-OA1 A1	25151VAA3	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Prior holder(s) partially identified	Morgan Stanley
6	PIMCO Income Opportunity Fund	DBALT 2007-OA1	DBALT 2007-OA1 A1	25151VAA3	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Prior holder(s) partially identified	Morgan Stanley
7	PIMCO Absolute Return Strategy IV IDF LLC	DBALT 2007-OA1	DBALT 2007-OA1 A1	25151VAA3	Deutsche Alt-A Securities, Inc. Mortgage Loan Trust, Series 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Prior holder(s) partially identified	Morgan Stanley
8	PIMCO Funds: Global Investors Series plc, Income Fund	FHLT 2006-C	FHLT 2006-C 2A2	35729TAD4	Fremont Home Loan Trust 2006-C	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Prior holder(s) partially identified	Palmi Capital Management
9	PIMCO Funds: PIMCO Income Fund	MLMBS 2007-2	MLMBS 2007-2 1A1	59025GAA9	Merrill Lynch Mortgage Backed Securities Trust, 2007-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
10	PIMCO Funds: PIMCO Income Fund	MLMBS 2007-2	MLMBS 2007-2 1A1	59025GAA9	Merrill Lynch Mortgage Backed Securities Trust, 2007-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
11	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	MSM 2004-2AR	MSM 2004-2AR 1A	61748HAA9	Morgan Stanley Mortgage Loan Trust 2004-2AR	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
12	PIMCO Funds: Global Investors Series plc, Income Fund	NAA 2005-AR6	NAA 2005-AR6 4A1	65535VRK6	Nomura Asset Acceptance Corporation, Alternative Loan Trust, Series 2005-AR6	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
13	PIMCO Funds: PIMCO Total Return Fund	NHELI 2007-1	NHELI 2007-1 1A4	65537KAY6	Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2007-1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
14	PIMCO Funds: Global Investors Series plc, Income Fund	NHELI 2007-1	NHELI 2007-1 1A4	65537KAY6	Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2007-1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Barclays Capital Inc. Fixed Income
15	PIMCO Funds: PIMCO Unconstrained Bond Fund	NHELI 2007-1	NHELI 2007-1 1A4	65537KAY6	Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2007-1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A

	Plaintiff Fund	Trust	Tranche	CUSIP	Trust Name	Trustee	Location	Subpoena Response	Prior Holder(s) Identified By Purchase Counterparty
16	PIMCO Funds: Global Investors Series plc, Euro Income Bond Fund	NHELI 2007-1	NHELI 2007-1 1A4	65537KAY6	Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2007-1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
17	PIMCO Funds: PIMCO Total Return Fund	OPMAC 2005-1	OPMAC 2005-1 M1	68383NAF0	Opteum Mortgage Acceptance Corporation Trust Series 2005-1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
18	PIMCO Funds: PIMCO Total Return Fund	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	PIMCO Low Duration Fund
19	PIMCO Funds: PIMCO Total Return Fund	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
20	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Fidelity Investments
21	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
22	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	BNP Paribas Prime Brokerage Inc.
23	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
24	PIMCO Funds: PIMCO Real Return Fund	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
25	PIMCO Funds: PIMCO International Company Fundamental IndexPLUS® AR Strategy Fund, n/k/a PIMCO Funds: PIMCO RAE Fundamental PLUS International Fund	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
26	PIMCO Funds: PIMCO International Company Fundamental IndexPLUS® AR Strategy Fund, n/k/a PIMCO Funds: PIMCO RAE Fundamental PLUS International Fund	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A
27	PIMCO Funds: PIMCO Small Company Fundamental IndexPLUS® AR Strategy Fund, n/k/a PIMCO Funds: PIMCO RAE Fundamental PLUS Small Fund	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A

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28	PIMCO Cayman SPC Limited: PIMCO Cayman Japan Low Duration Segregated Portfolio	SEMT 2004-3	SEMT 2004-3 A	81744FAZ0	Sequoia Mortgage Trust 2004-3	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
29	PIMCO Funds: Global Investors Series plc, Global Investment Grade Credit Fund	SEMT 2004-4	SEMT 2004-4 A	81744FBF3	Sequoia Mortgage Trust 2004-4	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
30	PIMCO Funds: PIMCO Long-Term Credit Fund	SEMT 2004-4	SEMT 2004-4 A	81744FBF3	Sequoia Mortgage Trust 2004-4	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	PIMCO Investment Grade Corporate Bond Fund
31	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	SEMT 2004-4	SEMT 2004-4 A	81744FBF3	Sequoia Mortgage Trust 2004-4	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A
32	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	SEMT 2004-4	SEMT 2004-4 A	81744FBF3	Sequoia Mortgage Trust 2004-4	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
33	PIMCO Funds: PIMCO Total Return Fund	SEMT 2004-4	SEMT 2004-4 A	81744FBF3	Sequoia Mortgage Trust 2004-4	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
34	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	SEMT 2004-5	SEMT 2004-5 A1	81744FBS5	Sequoia Mortgage Trust 2004-5	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Wellington Management
35	PIMCO Funds: Private Account Portfolio Series Asset-Backed Securities Portfolio	SEMT 2004-5	SEMT 2004-5 A1	81744FBS5	Sequoia Mortgage Trust 2004-5	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Western Asset Management
36	PIMCO Absolute Return Strategy 3D Offshore Fund Ltd.	SEMT 2004-5	SEMT 2004-5 A3	81744FCF2	Sequoia Mortgage Trust 2004-5	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Skandinaviska Enskilda Banken AB
37	PIMCO Funds: PIMCO Income Fund	SEMT 2004-8	SEMT 2004-8 A1	81744FDJ3	Sequoia Mortgage Trust 2004-8	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	RBS Securities
38	PIMCO Cayman Trust: PIMCO Cayman Total Return Strategy Fund	SEMT 2005-2	SEMT 2005-2 A2	81744FGZ4	Sequoia Mortgage Trust 2005-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Ahdia Investment Advisors, Inc.
39	PIMCO Cayman Trust: PIMCO Cayman Total Return Strategy Fund	SEMT 2005-2	SEMT 2005-2 A2	81744FGZ4	Sequoia Mortgage Trust 2005-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
40	PIMCO Cayman SPC Limited: PIMCO Cayman Unconstrained Bond Segregated Portfolio	SEMT 2005-2	SEMT 2005-2 A2	81744FGZ4	Sequoia Mortgage Trust 2005-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
41	PIMCO Funds: Private Account Portfolio Series Short-Term Portfolio	SEMT 2005-2	SEMT 2005-2 A2	81744FGZ4	Sequoia Mortgage Trust 2005-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Ahdia Investment Advisors, Inc.
42	PIMCO Funds: PIMCO Total Return Fund	STALT 2006-1F	STALT 2006-1F 1A3	86800RAC5	SunTrust Alternative Loan Trust 2006-1F	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A

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43	PIMCO Dynamic Income Fund	STALT 2006-1F	STALT 2006-1F 3A	86800RAF8	SunTrust Alternative Loan Trust 2006-1F	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
44	PIMCO Dynamic Income Fund	STALT 2006-1F	STALT 2006-1F 3A	86800RAF8	SunTrust Alternative Loan Trust 2006-1F	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
45	PIMCO Bermuda Trust II: PIMCO Bermuda Income Fund (M)	WFHET 2006-2	WFHET 2006-2 M1	9497EAAE1	Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
46	PIMCO Funds: PIMCO CommoditiesPLUS® Strategy Fund	WFHET 2006-2	WFHET 2006-2 M1	9497EAAE1	Wells Fargo Home Equity Asset-Backed Securities 2006-2 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	AG Securitized Asset Recovery Fund LP (NSCC 0352) c/o Angelo, Gordon & Co LP  JP Morgan Chase F/A/O AG Mortgage Value Partners Masterfund, L.P.  AG MVP Plus SG II L.P. c/o Angelo, Gordon & Co. LP  (JPMSRMB) JP Morgan Clearing Corp F/A/O AG Super RMBS LLC  Goldman, Sachs & Co.
47	PIMCO Global Credit Opportunity Master Fund LDC	WFHET 2007-2	WFHET 2007-2 A3	9497EYAC3	Wells Fargo Home Equity Asset-Backed Securities 2007-2 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Permit Capital Group  Napier Park
48	PIMCO Offshore Funds: PIMCO Offshore Funds - PIMCO Absolute Return Strategy V Alpha Fund	WFMBS 2006-6	WFMBS 2006-6 1A17	94984AAS9	Wells Fargo Mortgage Backed Securities 2006-6 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
49	PIMCO Distressed Senior Credit Opportunities Fund II, L.P.	WFMBS 2006-6	WFMBS 2006-6 1A22	94984AAH8	Wells Fargo Mortgage Backed Securities 2006-6 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A
50	PIMCO Funds: PIMCO Diversified Income Fund	WFMBS 2006-6	WFMBS 2006-6 1A8	94984AAH3	Wells Fargo Mortgage Backed Securities 2006-6 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	State Street Bank and Trust
51	PIMCO Funds: PIMCO Income Fund	WFMBS 2006-7	WFMBS 2006-7 3A1	94982XAE2	Wells Fargo Mortgage Backed Securities 2006-7 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A
52	PIMCO Funds: PIMCO Real Return Fund	WFMBS 2006-9	WFMBS 2006-9 1A19	94980SAU9	Wells Fargo Mortgage Backed Securities 2006-9 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A

	Plaintiff Fund	Trust	Tranche	CUSIP	Trust Name	Trustee	Location	Subpoena Response	Prior Holder(s) Identified By Purchase Counterparty
53	PIMCO Funds: PIMCO Total Return Fund	WFMBS 2006-9	WFMBS 2006-9 1A9	94980SAJ4	Wells Fargo Mortgage Backed Securities 2006-9 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Putnam FZ6 Putnam Investment Management
54	PIMCO Funds: PIMCO Commodity Real Return Strategy Fund®	WFMBS 2007-5	WFMBS 2007-5 2A3	94985PAL0	Wells Fargo Mortgage Backed Securities 2007-5 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
55	PIMCO Funds: PIMCO Real Return Fund	WFMBS 2007-5	WFMBS 2007-5 2A3	94985PAL0	Wells Fargo Mortgage Backed Securities 2007-5 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
56	PIMCO Absolute Return Strategy V Master Fund LDC	WFMBS 2007-5	WFMBS 2007-5 2A3	94985PAL0	Wells Fargo Mortgage Backed Securities 2007-5 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
57	Transamerica Life Insurance Company	SEMT 2004-8	SEMT 2004-8 B	81744FDQ7	Sequoia Mortgage Trust 2004-8	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
58	BlackRock CoreAlpha Bond Fund E	ACE 2005-AG1	ACE 2005-AG1 A2D	004427CB4	ACE Securities Corp. Home Equity Loan Trust 2005-AG1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A
59	BlackRock CoreAlpha Bond Master Portfolio	ACE 2005-AG1	ACE 2005-AG1 A2D	004427CB4	ACE Securities Corp. Home Equity Loan Trust 2005-AG1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
60	BlackRock CorePlus Bond Fund B	ACE 2005-AG1	ACE 2005-AG1 A2D	004427CB4	ACE Securities Corp. Home Equity Loan Trust 2005-AG1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
61	BlackRock Fixed Income GlobalAlpha Master Fund Ltd.	ACE 2005-AG1	ACE 2005-AG1 A2D	004427CB4	ACE Securities Corp. Home Equity Loan Trust 2005-AG1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Barclays Bank PLC - London Branch
62	BlackRock Income Trust, Inc.	DBALT 2006-AR5	DBALT 2006-AR5 22A	25150NAU8	Deutsche ALT-A Securitites Mortgage Loan Trust 2006-AR5	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
63	BlackRock Income Trust, Inc.	SEMT 2005-2	SEMT 2005-2 XA	81744FHD2	Sequoia Mortgage Trust 2005-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
64	Sealink Funding Limited	DBALT 2007-OA1	DBALT 2007-OA1 A3	25151VAC9	Deutsche ALT-A Securitites Mortgage Loan Trust 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Does not have responsive documents	N/A
65	Sealink Funding Limited	DBALT 2007-OA1	DBALT 2007-OA1 M1	25151VAD7	Deutsche ALT-A Securitites Mortgage Loan Trust 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Does not have responsive documents	N/A
66	Sealink Funding Limited	DBALT 2007-OA1	DBALT 2007-OA1 M2	25151VAE5	Deutsche ALT-A Securitites Mortgage Loan Trust 2007-OA1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Does not have responsive documents	N/A



	Plaintiff Fund	Trust	Tranche	CUSIP	Trust Name	Trustee	Location	Subpoena Response	Prior Holder(s) Identified By Purchase Counterparty
67	Sealink Funding Limited	MHL 2007-1	MHL 2007-1 2A11	61915YAB7	MortgageIT Securities Corp. Mortgage Loan Trust, Series 2007-1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Does not have responsive documents	N/A
68	Sealink Funding Limited	NHELI 2007-1	NHELI 2007-1 1A4	65537KAY6	Nomura Home Equity Loan, Inc., Home Equity Loan Trust, Series 2007-1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Does not have responsive documents	N/A
69	DZ Bank AG	SEMT 2004-5	SEMT 2004-5 A2	81744FBT3	Sequoia Mortgage Trust 2005-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
70	DZ Bank AG	SEMT 2005-2	SEMT 2005-2 A1	81744FGY7	Sequoia Mortgage Trust 2005-2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
71	Kore Advisors LP	DBALT 2006-AR5	DBALT 2006-AR5	25150NAB0	Deutsche ALT-A Securitites Mortgage Loan Trust 2006-AR5	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
72	Kore Advisors LP	DBALT 2006-AR5	DBALT 2006-AR5	25150NAC8	Deutsche ALT-A Securitites Mortgage Loan Trust 2006-AR5	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
73	The Prudential Insurance Company of America	ACE 2006-OP2	ACE 2006-OP2	00441YAC6	ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
74	The Prudential Series Fund	STALT 2006-1F	STALT 2006-1F	86800RAF8	SunTrust Alternative Loan Trust 2006-1F	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	UBS Securities LLC, FBO Dillon Read US Finance LP c/o UBS Securities LLC  Cantor Fitzgerald  TCW 4470 Westways Funding VII Ltd c/o Trust Company of the West  Sun Trust Capital Markets, Inc. A/C 094229  Goldman, Sachs & Co.
75	The Prudential Insurance Company of America	ACE 2006-OP2	ACE 2006-OP2	00441YAC6	ACE Securities Corp. Home Equity Loan Trust, Series 2006-OP2	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
76	Teachers Insurance and Annuity Association of America	ACE 2005-AG1	ACE 2005-AG1 A1B2	004427BX7	ACE Securities Corp. Home Equity Loan Trust, Series 2005-AG1	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Bracebridge Capital LLC
77	Teachers Insurance and Annuity Association of America	WFMB5 2006-19	WFMB5 2006-19 A2	94984VAB0	Wells Fargo Mortgage Backed Securities 2006-19 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A

	Plaintiff Fund	Trust	Tranche	CUSIP	Trust Name	Trustee	Location	Subpoena Response	Prior Holder(s) Identified By Purchase Counterparty
78	Teachers Insurance and Annuity Association of America	WFMBS 2006-6	WFMBS 2006-6 1A16	94984AAR1	Wells Fargo Mortgage Backed Securities 2006-6 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	Salomon Smith Barney Inc./Smith Attn P&S Department  Goldman, Sachs & Co.
79	Teachers Insurance and Annuity Association of America	WFMBS 2006-6	WFMBS 2006-6 1A17	94984AAS9	Wells Fargo Mortgage Backed Securities 2006-6 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No prior holder identified	N/A
80	Teachers Insurance and Annuity Association of America	WFMBS 2006-6	WFMBS 2006-6 1A17	94984AAS9	Wells Fargo Mortgage Backed Securities 2006-6 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	GHMSI
81	Teachers Insurance and Annuity Association of America	WFMBS 2006-6	WFMBS 2006-6 1A7	94984AAG5	Wells Fargo Mortgage Backed Securities 2006-6 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	Identified prior holder(s)	UBS Securities LLC CMO Trust
82	Teachers Insurance and Annuity Association of America	WFMBS 2006-9	WFMBS 2006-9 1A17	94980SAS4	Wells Fargo Mortgage Backed Securities 2006-9 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A
83	Teachers Insurance and Annuity Association of America	WFMBS 2006-9	WFMBS 2006-9 1A33	94980SBJ3	Wells Fargo Mortgage Backed Securities 2006-9 Trust	HSBC Bank (Bellwether)	Depository Trust CO 55 Water St Floor 22 New York, NY 10041	No response	N/A